Answers to Assignment 2

1.1. For all $x \in \mathbb{R}^n$ and all multi-indices α ,

$$|x^{\alpha}| = |x_1^{\alpha_1} x_2^{\alpha_2} \cdots x_n^{\alpha_n}|.$$

For j = 1, 2, ..., n,

$$|x_j| \le \sqrt{x_1^2 + x_2^2 + \dots + x_n^2} = |x|.$$

Therefore

$$|x^{\alpha}| \le |x|^{\alpha_1} |x|^{\alpha_2} \cdots |x|^{\alpha_n} = |x|^{\alpha_1 + \alpha_2 + \dots + \alpha_n} = |x|^{|\alpha|}.$$

1.2. We obtain from first-year calculus that for all nonnegative integers m and n,

$$\left(\frac{d}{dx}\right)^m(x^n) = \begin{cases} \binom{n}{m}m!x^{n-m}, & m \le n, \\ 0, & m > n. \end{cases}$$

Therefore for all multi-indices α and β with $\beta \leq \alpha$,

$$\partial^{\beta} x^{\alpha} = \partial_{1}^{\beta_{1}} \partial_{2}^{\beta_{2}} \cdots \partial_{n}^{\beta_{n}} (x_{1}^{\alpha_{1}} x_{2}^{\alpha_{2}} \cdots x_{n}^{\alpha_{n}})$$

$$= (\partial_{1}^{\beta_{1}} x_{1}^{\alpha_{1}})(\partial_{2}^{\beta_{2}} x^{\alpha_{2}}) \cdots (\partial_{n}^{\beta_{n}} x_{n}^{\alpha_{n}})$$

$$= \prod_{j=1}^{n} \partial_{j}^{\beta_{j}} x_{j}^{\alpha_{j}}.$$

For j = 1, 2, ..., n,

$$\partial_j^{\beta_j}(x_j^{\alpha_j}) = \begin{pmatrix} \alpha_j \\ \beta_j \end{pmatrix} \beta_j x_j^{\alpha_j - \beta_j}.$$

Therefore

$$\partial^{\beta} x^{\alpha} = \prod_{j=1}^{n} {\binom{\alpha_{j}}{\beta_{j}}} \beta_{j}! x^{\alpha_{j} - \beta_{j}} = {\binom{\alpha}{\beta}} \beta! x^{\alpha - \beta}.$$

If β is not $\leq \alpha$, then there exists a positive integer j with $1 \leq j \leq n$ and $\beta_j > \alpha_j$. So,

$$\partial_j^{\beta_j} x^{\alpha_j} = 0,$$

which gives

$$\partial^{\beta} x^{\alpha} = 0.$$

3.5.(i) Let β and γ be multi-indices. Then by Proposition 1.1,

$$x^{\gamma}(\partial^{\beta}(x^{\alpha}\varphi))(x) = x^{\gamma} \sum_{\delta < \beta} {\beta \choose \delta} (\partial^{\delta}x^{\alpha})(\partial^{\beta - \delta}\varphi)(x), \quad x \in \mathbb{R}^{n}.$$

By Exercise 1.2,

$$\partial^{\delta} x^{\alpha} = \begin{cases} \binom{\alpha}{\delta} \delta! x^{\alpha - \delta}, & \delta \leq \alpha, \\ 0, & \delta > \alpha. \end{cases}$$

So, we can assume that $\delta \leq \alpha$ and we obtain

$$x^{\gamma}(\partial^{\beta}(x^{\alpha}\varphi))(x)$$

$$= x^{\gamma} \sum_{\delta \leq \beta} {\beta \choose \delta} {\alpha \choose \delta} \delta! x^{\alpha-\delta} (\partial^{\beta-\delta}\varphi)(x)$$

$$= \sum_{\delta < \beta} {\beta \choose \delta} {\alpha \choose \delta} \delta! x^{\alpha+\gamma-\delta} (\partial^{\beta-\delta}\varphi)(x)$$

for all $x \in \mathbb{R}^n$. Since $\varphi \in \mathcal{S}$, it follows that there exists a positive constant $C_{\alpha,\beta,\gamma,\delta}$ such that

$$|x^{\alpha+\gamma-\delta}(\partial^{\beta-\delta}\varphi)(x)| \le C_{\alpha,\beta,\gamma,\delta}$$

for all $x \in \mathbb{R}^n$. Therefore

$$|x^{\gamma}(\partial^{\beta}(x^{\alpha}\varphi))(x)| \leq \sum_{\delta \leq \beta} {\beta \choose \delta} {\alpha \choose \delta} \delta! C_{\alpha,\beta,\gamma,\delta}, \quad x \in \mathbb{R}^n.$$

Therefore

$$\sup_{x \in \mathbb{R}^n} |x^{\gamma}(\partial^{\beta}(x^{\alpha}\varphi))(x)| < \infty.$$

This proves that $x^{\alpha}\varphi \in \mathcal{S}$.

(ii) Let γ and β be multi-indices. Then

$$x^{\gamma}(\partial^{\beta}(\partial^{\alpha}\varphi))(x) = x^{\gamma}(\partial^{\alpha+\beta}\varphi)(x), \quad x \in \mathbb{R}^{n}.$$

Since $\varphi \in \mathcal{S}$, we can find a positive constant $C_{\alpha,\beta,\gamma}$ such that

$$|x^{\gamma}(\partial^{\alpha+\beta}\varphi)(x)| \le C_{\alpha,\beta,\gamma}, \quad x \in \mathbb{R}^n.$$

Therefore

$$\sup_{x \in \mathbb{R}^n} |x^{\gamma}(\partial^{\beta}(\partial^{\alpha}\varphi))(x)| < \infty.$$

So, $\partial^{\alpha} \varphi \in \mathcal{S}$.

3.6. We begin with the fact that

$$(**)$$
 $f, g \in \mathcal{S} \Rightarrow fg \in \mathcal{S}$.

Indeed, for all multi-indices α and β , we obtain grom Proposition 1.1 that

$$x^{\alpha}(\partial^{\beta}(fg))(x) = x^{\alpha} \sum_{\gamma \leq \beta} {\beta \choose \gamma} (\partial^{\gamma} f)(x) (\partial^{\beta-\gamma} g)(x)$$
$$= \sum_{\gamma \leq \beta} {\beta \choose \gamma} x^{\alpha} (\partial^{\gamma} f)(x) (\partial^{\beta-\gamma} g)(x)$$

for all $x \in \mathbb{R}^n$. Since $f, g \in \mathcal{S}$, we can find positive constants $C_{\alpha,\gamma}$ and $C_{\beta,\gamma}$ such that

$$|x^{\alpha}(\partial^{\gamma} f)(x)| \le C_{\alpha,\gamma}, \quad x \in \mathbb{R}^n,$$

and

$$|(\partial^{\beta-\gamma}g)(x)| \le C_{\beta,\gamma}, \quad x \in \mathbb{R}^n.$$

So,

$$|x^{\alpha}(\partial^{\beta}(fg))(x)| \leq \sum_{\gamma \leq \beta} {\beta \choose \gamma} C_{\alpha,\gamma} C_{\beta,\gamma}, \quad x \in \mathbb{R}^n.$$

Therefore

$$\sup_{x \in \mathbb{R}^n} |x^{\alpha}(\partial^{\beta}(fg))(x)| < \infty,$$

which is the same as saying that $fg \in \mathcal{S}$. By Theorem 4.1 and (**),

$$(\varphi * \psi)^{\wedge} = (2\pi)^{n/2} \hat{\varphi} \hat{\psi} \in \mathcal{S}.$$

By the Fourier Inversion Theorem (Theorem 4.8),

$$\varphi * \psi = ((\varphi * \psi)^{\wedge})^{\vee} \in \mathcal{S}.$$

4.1. For all $\xi \in \mathbb{R}^n$,

$$|\hat{f}(\xi)| = \left| (2\pi)^{-n/2} \int_{\mathbb{R}^n} e^{-ix \cdot \xi} f(x) \, dx \right|$$

$$\leq (2\pi)^{-n/2} \int_{\mathbb{R}^n} |f(x)| \, dx$$

$$= (2\pi)^{-n/2} \int_{\mathbb{R}^n} f(x) \, dx$$

$$= (2\pi)^{-n/2} \int_{\mathbb{R}^n} e^{-ix \cdot 0} f(x) \, dx = \hat{f}(0).$$

4.2. By the Fourier Inversion Formula,

$$(\varphi * \varphi)(x) = ((\varphi * \varphi)^{\wedge})^{\vee}(x)$$
$$= (2\pi)^{n/2} (\hat{\varphi}\hat{\varphi})^{\vee}(x)$$
$$= (2\pi)^{n/2} (\varphi^2)^{\vee}(x)$$

for all $x \in \mathbb{R}^n$. But for all $x \in \mathbb{R}^n$,

$$(\varphi^2)^{\vee}(x) = (2\pi)^{-n/2} \int_{\mathbb{R}^n} e^{ix\cdot\xi} \varphi^2(\xi) d\xi$$

= $(2\pi)^{-n/2} \int_{\mathbb{R}^n} e^{ix\cdot\xi} e^{-|\xi|^2} d\xi$.

Let $\xi = \frac{\eta}{\sqrt{2}}$. Then $d\xi = 2^{-n/2}d\eta$ and for all $x \in \mathbb{R}^n$,

$$(\varphi^2)^{\vee}(x) = (2\pi)^{-n/2} 2^{-n/2} \int_{\mathbb{R}^n} e^{i(x/\sqrt{2}) \cdot \eta} e^{-|\eta|^2/2} d\eta = 2^{-n/2} e^{-|x|^2/4}.$$

Thus, for all $x \in \mathbb{R}^n$,

$$(\varphi * \varphi)(x) = (2\pi)^{n/2} 2^{-n/2} e^{-|x|^2/4} = \pi^{n/2} e^{-|x|^2/4}.$$

4.3. We first note that for $j=1,2,\ldots,n,$ $D_j=-i\partial_j$ and hence

$$\frac{\partial}{\partial x_j} = \partial_j = iD_j.$$

Therefore

$$\Delta = \frac{\partial^2}{\partial x_j^2} = \partial_j^2 = -D_j^2.$$

By the first part of Proposition 4.2, we get for all $\varphi \in \mathcal{S}$,

$$\widehat{\Delta\varphi}(\xi) = -\sum_{j=1}^{n} \widehat{D_{j}^{2}\varphi}(\xi) = -\sum_{j=1}^{n} \xi^{2} \widehat{\varphi}(\xi) = -|\xi|^{2} \widehat{\varphi}(\xi)$$

for all $\xi \in \mathbb{R}^n$.